

Argonne Training Program on



EXTREME-SCALE COMPUTING

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Adaptive Linear Solvers and Eigensolvers

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8/10/15

Dense Linear Algebra

Common Operations

$$Ax = b$$
; min $||Ax - b||$; $Ax = \lambda x$

- A major source of large dense linear systems is problems involving the solution of boundary integral equations.
 - > The price one pays for replacing three dimensions with two is that what started as a sparse problem in $O(n^3)$ variables is replaced by a dense problem in $O(n^2)$.
- Dense systems of linear equations are found in numerous other applications, including:
 - > airplane wing design;
 - > radar cross-section studies:
 - > flow around ships and other off-shore constructions;
 - diffusion of solid bodies in a liquid;
- 8/10/15 noise reduction; and
 - > diffusion of light through small particles.



Existing Math Software - Dense LA

DIRECT SOLVERS	License	Support	,	Гуре	1	Language		Mode				
			Real	Complex	F77/ F95	С	C++	Shared	Accel.	Dist		
Chameleon	CeCILL-C	See authors	X	X		X		X	C	M		
DPLASMA	BSD	<u>yes</u>	X	X		X		X	C	M		
Eigen	<u>Mozilla</u>	<u>yes</u>	X	X			X	X				
Elemental	New BSD	<u>yes</u>	X	X			X			M		
ELPA	<u>LGPL</u>	<u>yes</u>	X	X	F90	X		X		M		
<u>FLENS</u>	BSD	<u>yes</u>	X	X			X	X				
hmat-oss	<u>GPL</u>	<u>yes</u>	X	X	X	X	X	X				
<u>LAPACK</u>	BSD	<u>yes</u>	X	X	X	X		X				
LAPACK95	BSD	<u>yes</u>	X	X	X			X				
<u>libflame</u>	New BSD	<u>yes</u>	X	X	X	X		X				
MAGMA	BSD	<u>yes</u>	X	X	X	X		X	C/O/X			
NAPACK NAPACK	BSD	<u>yes</u>	X		X			X				
PLAPACK PLAPACK	<u>LGPL</u>	<u>yes</u>	X	X	X	X				M		
PLASMA	BSD	<u>yes</u>	X	X	X	X		X				
<u>rejtrix</u>	by-nc-sa	<u>yes</u>	X				X	X				
ScaLAPACK ScaLAPACK	BSD	<u>yes</u>	X	X	X	X				M/P		
Trilinos/Pliris	BSD	<u>yes</u>	X	X		X	X			M		
<u>ViennaCL</u>	MIT	<u>yes</u>	X				X	X	C/O/X			

http://www.netlib.org/utk/people/JackDongarra/la-sw.html

"LINPACK, EISPACK, LAPACK, ScaLAPACK

8/10/15 > PLASMA, MAGMA



DLA Solvers

- "We are interested in developing Dense Linear Algebra Solvers
- "Retool LAPACK and ScaLAPACK for multicore and hybrid architectures



40 Years Evolving SW and Alg Tracking Hardware Developments



Software/Algorithms follow hardware evolution in time

EISPACK (70's) (Translation of Algol)

LINPACK (80's) (Vector operations)





Rely on

- Fortran, but row oriented





Rely on

- Level-1 BLAS operations
- Column oriented

LAPACK (90's) (Blocking, cache friendly)



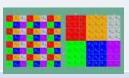


Rely on

- Level-3 BLAS operations

ScaLAPACK (00's) (Distributed Memory)

PLASMA (10's) **New Algorithms** (many-core friendly)







Rely on

- PBLAS Mess Passing

Rely on

- DAG/scheduler
- block data layout
- some extra kernels

What do you mean by performance?

What is a flop/s?

- > flop/s is a rate of execution, some number of floating point operations per second.
 - » Whenever this term is used it will refer to 64 bit floating point operations and the operations will be either addition or multiplication.

What is the theoretical peak performance?

- The theoretical peak is based not on an actual performance from a benchmark run, but on a paper computation to determine the theoretical peak rate of execution of floating point operations for the machine.
- The theoretical peak performance is determined by counting the number of floating-point additions and multiplications (in full precision) that can be completed during a period of time, usually the cycle time of the machine.
- For example, an Intel Xeon Haswell dual core at 2.3 GHz can complete 16 floating point operations per cycle or a theoretical peak performance of 36.8 GFlop/s per core or 73.6 Gflop/s for the socket.

Peak Performance - Per Core

 $FLOPS = cores \times clock$



Floating point operations per cycle per core

- + Most of the recent computers have FMA (Fused multiple add): (i.e. $x \leftarrow x + y*z in one cycle$
- + Intel Xeon earlier models and AMD Opteron have SSE2
 - + 2 flops/cycle DP & 4 flops/cycle SP
- + Intel Xeon Nehalem ('09) & Westmere ('10) have SSE4
 - + 4 flops/cycle DP & 8 flops/cycle SP
- + Intel Xeon Sandy Bridge('11) & Ivy Bridge ('12) have AVX & AVX2
 - + 8 flops/cycle DP & 16 flops/cycle SP

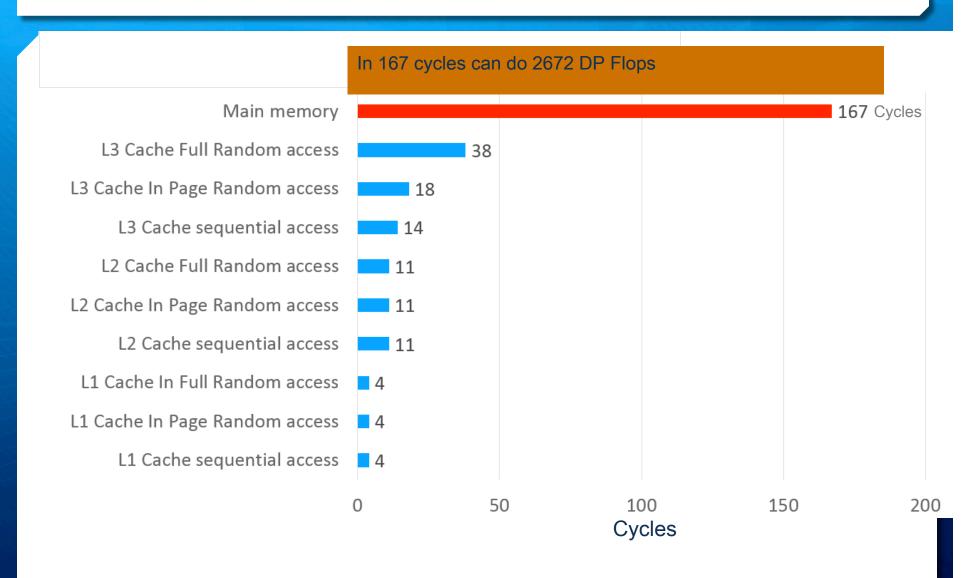


- Intel Xeon Haswell ('13) & (Broadwell ('14)) AVX2
 - + 16 flops/cycle DP & 32 flops/cycle SP
 - + Xeon Phi (per core) is at 16 flops/cycle DP & 32 flops/cycle SP
- + Intel Xeon Skylake ('15, Q3)
 - + 32 flops/cycle DL & 64 flops/cycle SP



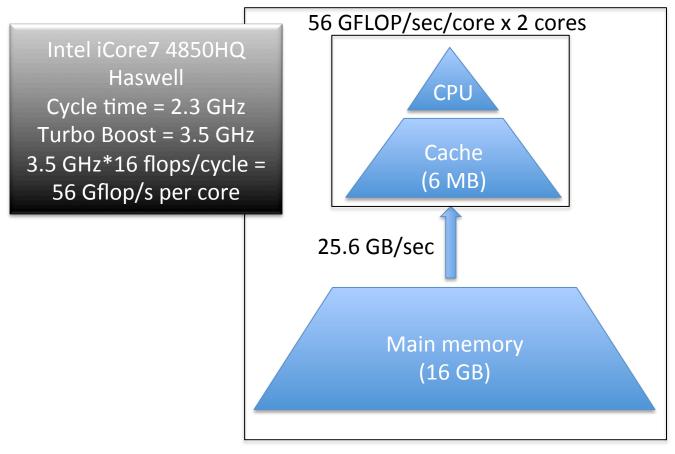
We are here

CPU Access Latencies in Clock Cycles



Memory transfer

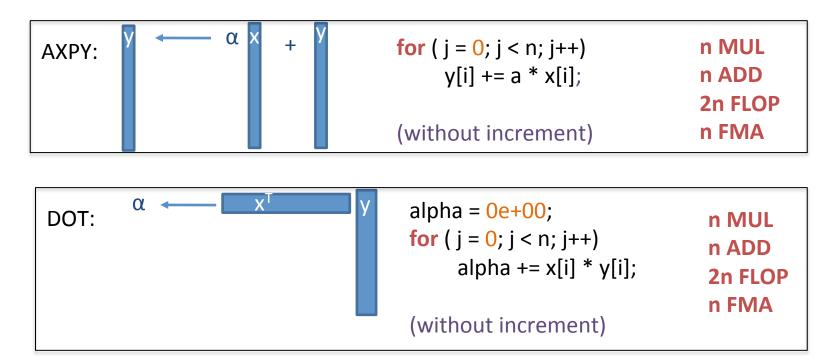
One level of memory model on my laptop:



(Omitting latency here.)

The model IS simplified (see next slide) but it provides an upper bound on performance as well. I.e., we will never go faster than what the model predicts. (%And, of course, we can go slower ...)

FMA: fused multiply-add



Note: It is reasonable to expect the one loop codes shown here to perform as well as their Level 1 BLAS counterpart (on multicore with an OpenMP pragma for example).

The true gain these days with using the BLAS is (1) Level 3 BLAS, and (2) portability.

• Take two double precision vectors x and y of size n=375,000. $\alpha \leftarrow \gamma$

- Data size:
 - (375,000 double) * (8 Bytes / double) = 3 MBytes per vector

(Two vectors fit in cache (6 MBytes). OK.)

- Time to move the vectors from memory to cache:
 - (6 MBytes) / (25.6 GBytes/sec) = **0.23 ms**
- Time to perform computation of DOT:
 - (2n flop) / (56 Gflop/sec) = **0.01 ms**

Vector Operations

total_time \ge max (time_comm , time_comp) = max (0.23ms , 0.01ms) = 0.23ms

Performance = $(2 \times 375,000 \text{ flops})/.23\text{ms} = 3.2 \text{ Gflop/s}$

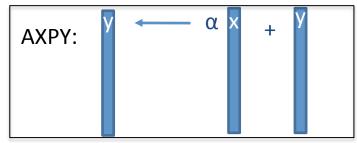
Performance for DOT ≤ 3.2 Gflop/s

Peak is 56 Gflop/s

We say that the operation is communication bounded. No reuse of data.

Level 1, 2 and 3 BLAS

Level 1 BLAS Matrix-Vector operations





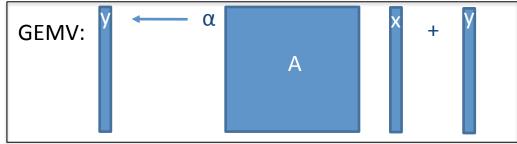
2n FLOP

2n memory reference AXPY: 2n READ, n WRITE

DOT: 2n READ

RATIO: 1

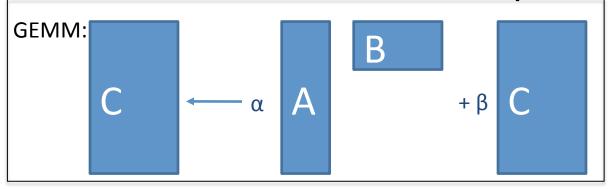
Level 2 BLAS Matrix-Vector operations



2n² FLOP n² memory references

RATIO: 2

Level 3 BLAS Matrix-Matrix operations



2n³ FLOP

3n² memory references

3n² READ, n² WRITE

RATIO: 2/3 n

Double precision matrix A and vectors x and y of

size n=860. α

- Data size:
 - ($860^2 + 2*860$ double) * (8 Bytes / double) ~ 6 MBytes

Matrix and two vectors fit in cache (6 MBytes).

- Time to move the data from memory to cache:
 - (6 MBytes) / (25.6 GBytes/sec) = **0.23 ms**
- Time to perform computation of DOT:
 - $(2n^2 flop) / (56 Gflop/sec) = 0.26 ms$

Matrix - Vector Operations

total_time \ge max (time_comm , time_comp) = max (0.23ms , 0.26ms) = 0.26ms

Performance = $(2 \times 860^2 \text{ flops})/.26 \text{ms} = 5.7 \text{ Gflop/s}$

Performance for GEMV ≤ 5.7 Gflop/s

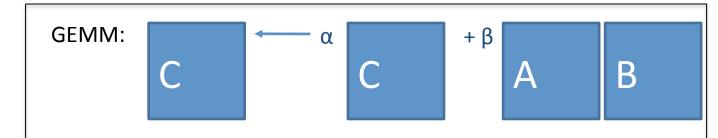
Performance for DOT ≤ 3.2 Gflop/s

Peak is 56 Gflop/s

We say that the operation is communication bounded. Very little reuse of data.

Take two double precision vectors x and y of size

n=500.



Data size:

– (500² double) * (8 Bytes / double) = 2 MBytes per matrix

(Three matrices fit in cache (6 MBytes). OK.)

- Time to move the matrices in cache:
 - (6 MBytes) / (25.6 GBytes/sec) = **0.23 ms**
- Time to perform computation in GEMM:
 - $(2n^3 flop) / (56 Gflop/sec) = 4.46 ms$

Matrix Matrix Operations

```
total_time ≥ max ( time_comm , time_comp )
= max( 0.23ms , 4.46ms ) = 4.46ms
```

For this example, communication time is less than 6% of the computation time.

Performance = $(2 \times 500^{3} \text{ flops})/4.69 \text{ms} = 53.3 \text{ Gflop/s}$

There is a lots of data reuse in a GEMM; 2/3n per data element. Has good temporal locality.

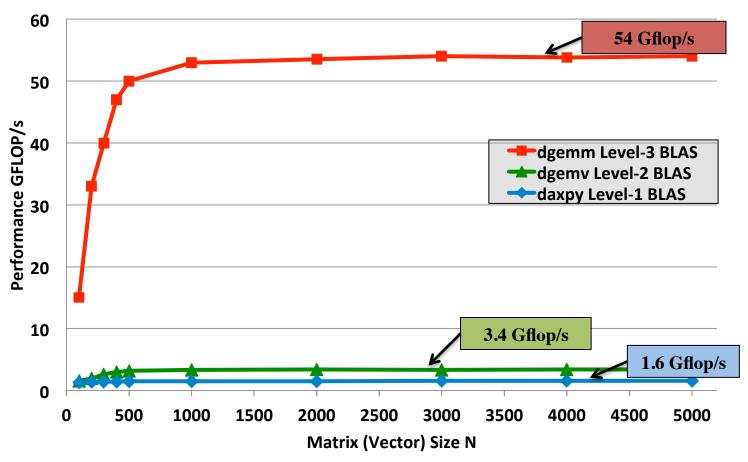
If we assume total_time ≈ time_comm +time_comp, we get Performance for GEMM ≈ 53.3 Gflop/sec

Performance for DOT ≤ 3.2 Gflop/s
Performance for GEMV ≤ 5.7 Gflop/s

(Out of 56 Gflop/sec possible, so that would be 95% peak performance efficiency.)

Level 1, 2 and 3 BLAS

1 core Intel Haswell i7-4850HQ, 2.3 GHz (Turbo Boost at 3.5 GHz); Peak = 56 Gflop/s



1 core Intel Haswell i7-4850HQ, 2.3 GHz, Memory: DDR3L-1600MHz 6 MB shared L3 cache, and each core has a private 256 KB L2 and 64 KB L1. The theoretical peak per core double precision is 56 Gflop/s per core. Compiled with gcc and using Veclib

Issues

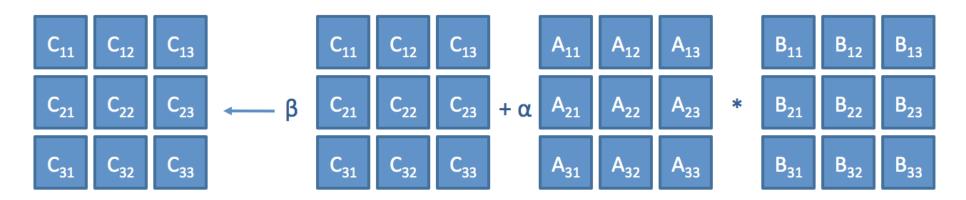
- Reuse based on matrices that fit into cache.
- What if you have matrices bigger than cache?

8/10/15

Issues

- Reuse based on matrices that fit into cache.
- What if you have matrices bigger than cache?

Break matrices into blocks or tiles that will fit.



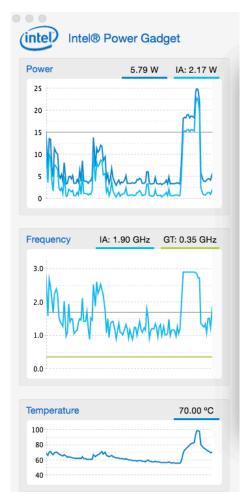
8/10/15

By the way Performance for your laptop

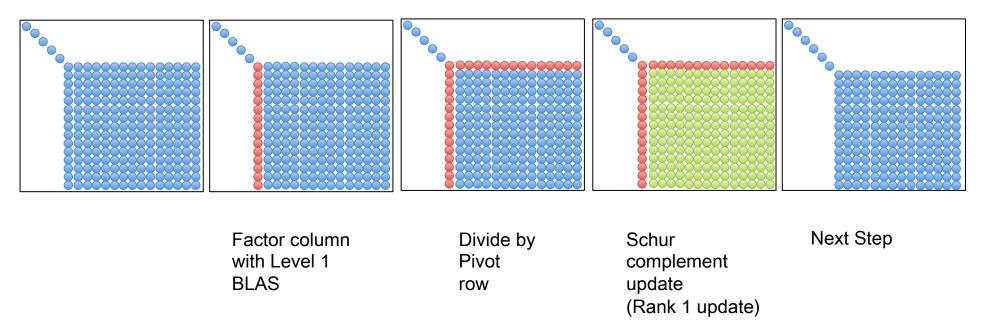
 If you are interested in running the Linpack Benchmark on your system see:

https://software.intel.com/en-us/ node/157667?wapkw=mkl+linpack

Also Intel has a power meter, see:
 https://software.intel.com/en-us/articles/
 intel-power-gadget-20



The Standard LU Factorization LINPACK 1970's HPC of the Day: Vector Architecture

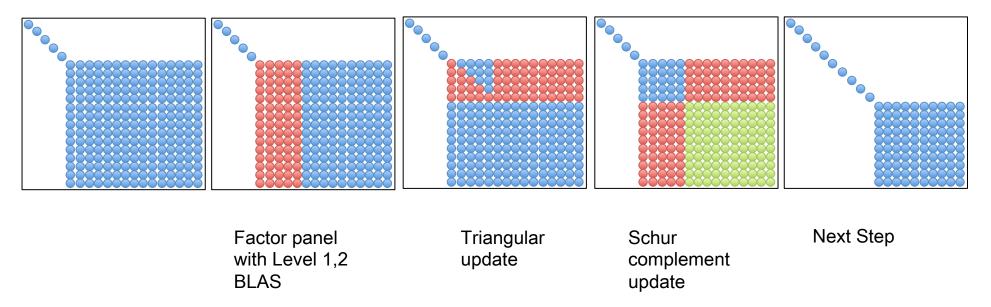


Main points

- Factorization column (zero) mostly sequential due to memory bottleneck
- Level 1 BLAS
- Divide pivot row has little parallelism
- Rank -1 Schur complement update is the only easy parallelize task
- Partial pivoting complicates things even further
- Bulk synchronous parallelism (fork-join)
 - Load imbalance
 - Non-trivial Amdahl fraction in the panel

Potential workaround (look-ahead) has complicated implementation

The Standard LU Factorization LAPACK 1980's HPC of the Day: Cache Based SMP



Main points

- Panel factorization mostly sequential due to memory bottleneck
- Triangular solve has little parallelism
- Schur complement update is the only easy parallelize task
- Partial pivoting complicates things even further
- Bulk synchronous parallelism (fork-join)
 - Load imbalance
 - Non-trivial Amdahl fraction in the panel
 - Potential workaround (look-ahead) has complicated implementations



Last Generations of DLA Software

Software/Algorithms follow hardware evolution in time										
LINPACK (70's) (Vector operations)		Rely on - Level-1 BLAS operations								
LAPACK (80's) (Blocking, cache friendly)		Rely on - Level-3 BLAS operations								
ScaLAPACK (90's) (Distributed Memory)		Rely on - PBLAS Mess Passing								

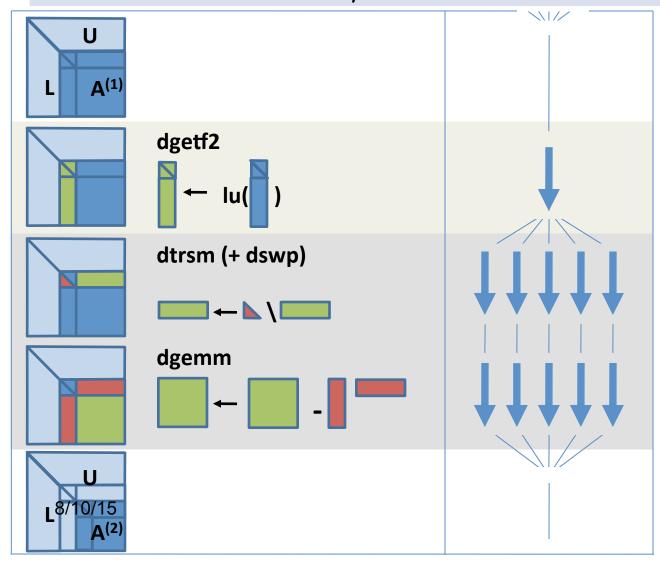
2	2D Block Cyclic Layout																						
	Matrix point of view										Processor point of view												
	0	2	4	0	2	4	0	2	4			0	0	0		2	2	2	7	4	4	4	1
	1	3	5	1	3	5	1	3	5		ŀ	0	0	0		2	2	2		4	4	4	
	0	2	4	0	2	4	0	2	4	1	ľ	0	0	0		2	2	2		4	4	4	
	1	3	5		3	5		3	5			0	0	0		2	2	2		4	4	4	
	0	2	4	0	2	4	0	2	4	1		0	0	0		2	2	2		4	4	4	
	4	3	5	1	3	5	1	3	5		Ī								Ĭ		_		ĺ
		3	5		3	5	Щ	3	2	.		1	1	1		3	3	3	I	5	5	5	
	0	2	4	0	2	4	0	2	4			1	1	1		3	3	3		5	5	5	
	1	3	5	1	3	5	1	3	5			1	1	1		3	3	3		5	5	5	
	0	2	4	0	2	4	0	2	4			1	1	1		3	3	3		5	5	5	

8/10/15

Parallelization of LU and QR.

Parallelize the update:

- · Easy and done in any reasonable software.
- This is the 2/3n³ term in the FLOPs count.
- · Can be done efficiently with LAPACK+multithreaded BLAS

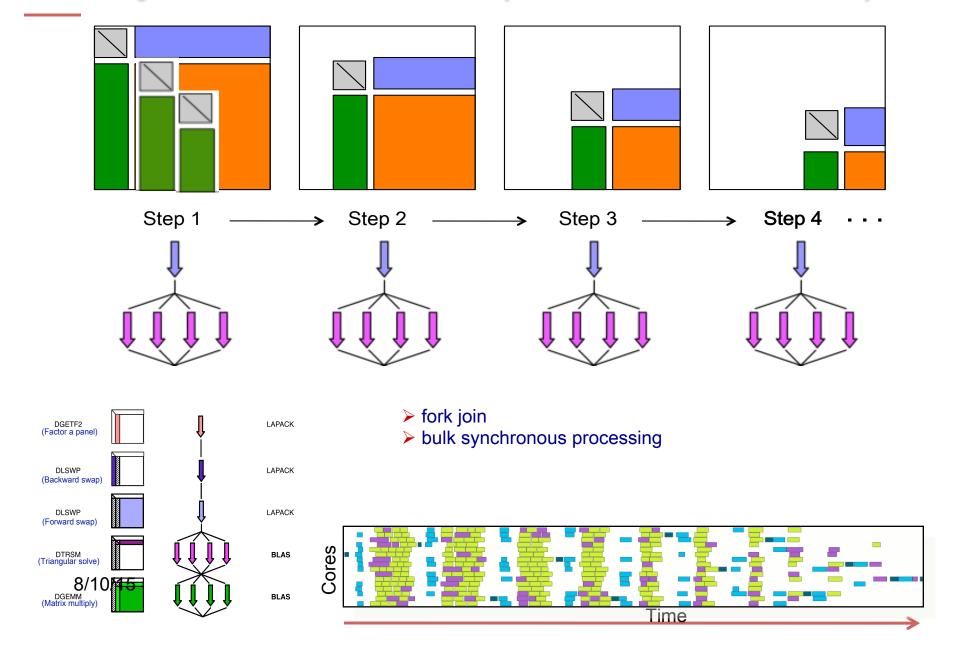


Fork - Join parallelism Bulk Sync Processing

dgemm



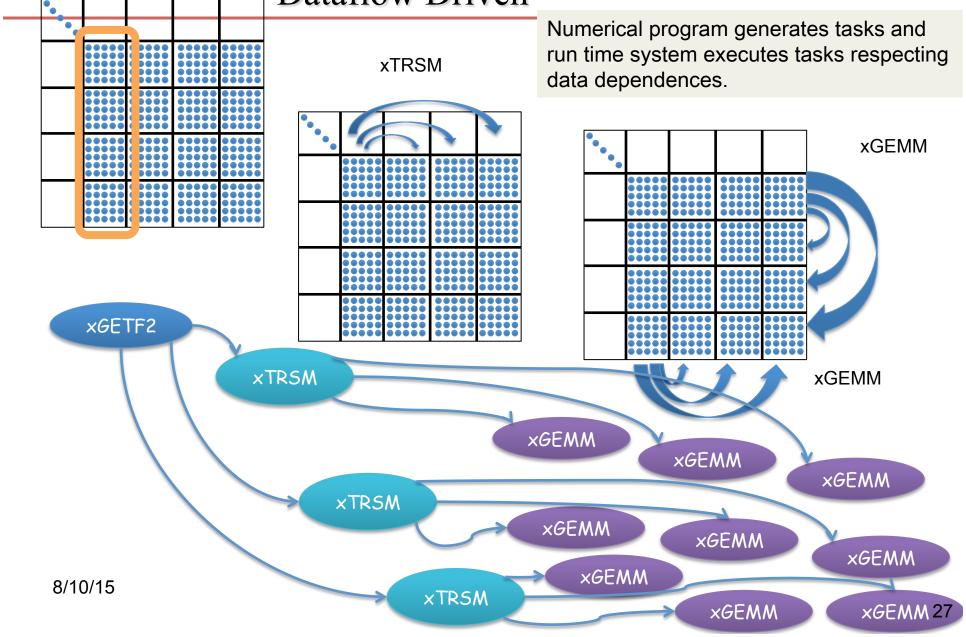
Synchronization (in LAPACK LU)





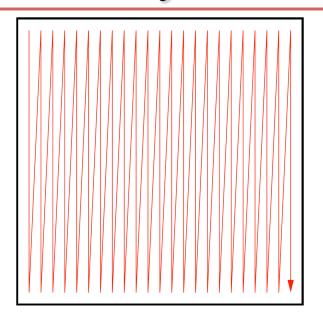
PLASMA LU Factorization

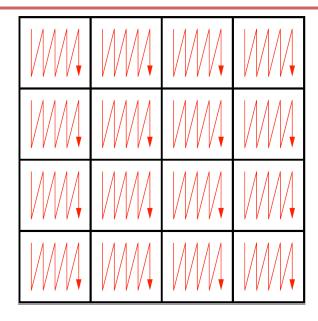
Dataflow Driven





Data Layout is Critical





- "Tile data layout where each data tile is contiguous in memory
- Decomposed into several finegrained tasks, which better fit the 8/10/15 memory of the small core caches

Shared Memory Superscalar Scheduling

```
FOR k = 0..TILES-1

A[k][k] ← DPOTRF(A[k][k])

FOR m = k+1..TILES-1

A[m][k] ← DTRSM(A[k][k], A[m][k])

FOR m = k+1..TILES-1

A[m][m] ← DSYRK(A[m][k], A[m][m])

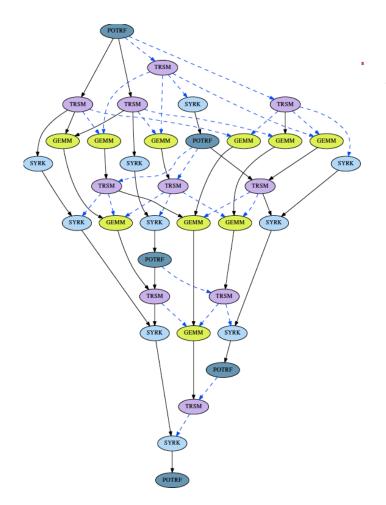
FOR n = k+1..m-1

A[m][n] ← DGEMM(A[m][k], A[n][k], A[m][n])
```

definition – pseudocode

8/10/15





A runtime environment for the dynamic execution of precedence-constraint tasks (DAGs) in a multicore machine

- > Translation
- ➤ If you have a serial program that consists of computational kernels (tasks) that are related by data dependencies, QUARK can help you execute that program (relatively efficiently and easily) in parallel on a multicore machine



The Purpose of a QUARK Runtime

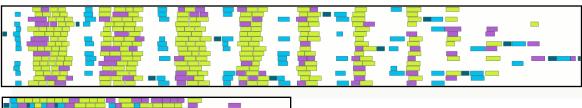
"Objectives

- > High utilization of each core
- > Scaling to large number of cores
- > Synchronization reducing algorithms

"Methodology

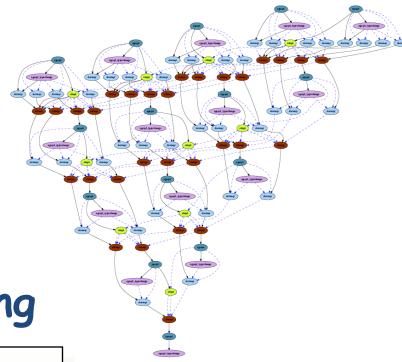
- Dynamic DAG scheduling (QUARK)
- > Explicit parallelism
- > Implicit communication
- > Fine granularity / block data layout

"Arbitrary DAG with dynamic Scheduling

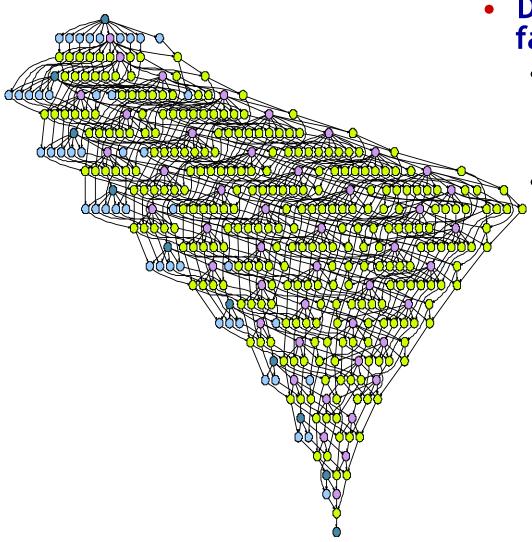




DAG scheduled parallelism



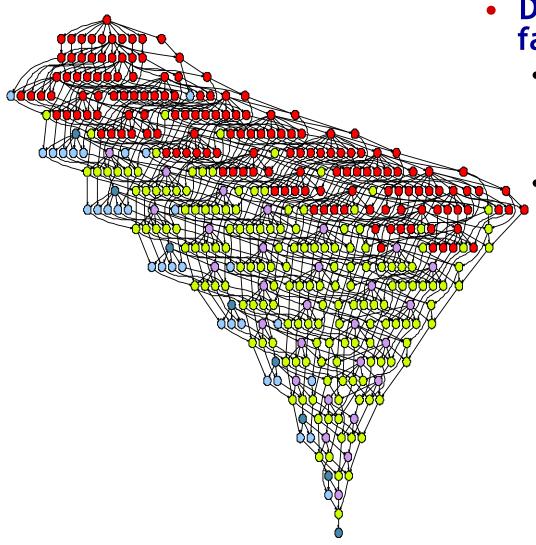
Fork-join parallelism Notice the synchronization penalty in the presence of heterogeneity. Dynamic Scheduling: Sliding Window



- So windows of active tasks are used; this means no global critical path
- Matrix of NBxNB tiles; NB³ operation
 - NB=100 gives 1 million tasks

PLASMA Local Scheduling

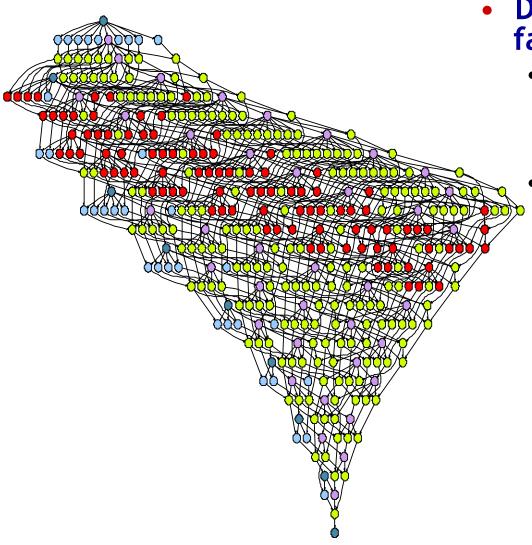
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PLASMA Local Scheduling

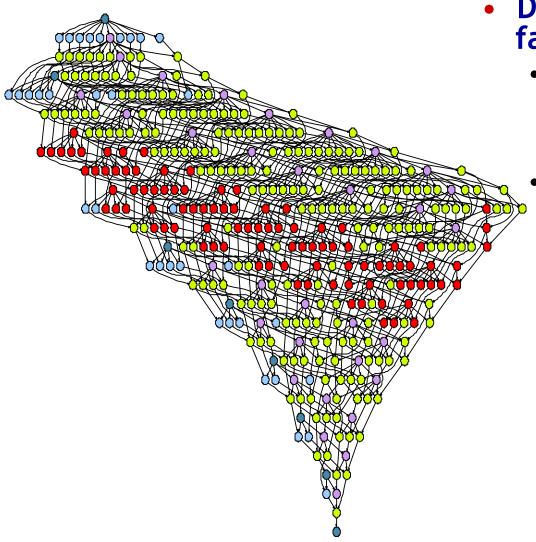
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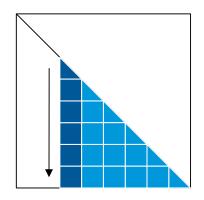
PLASMA Local Scheduling

Dynamic Scheduling: Sliding Window



- So windows of active tasks are used; this means no global critical path
- Matrix of NBxNB tiles;
 NB³ operation
 - NB=100 gives 1 million tasks





<u>Algorithm</u>

equivalent to LAPACK

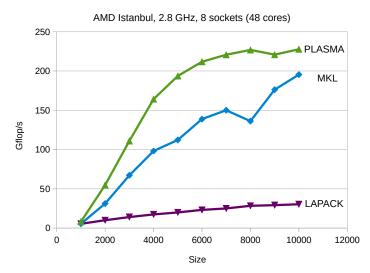
Numerics

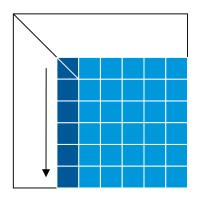
same as LAPACK

• Performance

- comparable to vendor on few cores
- much better than vendor on many cores

Cholesky Performance (double prec.)





- equivalent to LAPACK
- same pivot vector
- same L and U factors
- same forward substitution procedure

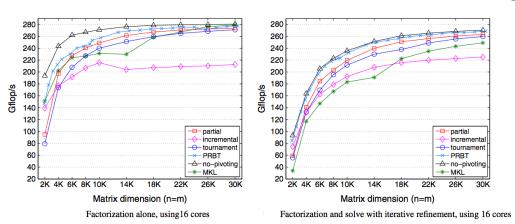
Numerics

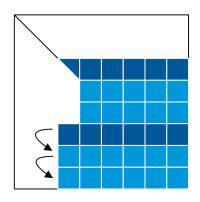
same as LAPACK

• Performance

- comparable to vendor on few cores
- much better than vendor on many cores

16 Sandy Bridge cores





- the same R factor as LAPACK (absolute values)
- different set of Householder reflectors
- different Q matrix
- different Q generation / application procedure

Numerics

same as LAPACK

Performance

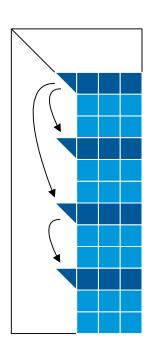
- comparable to vendor on few cores
- much better than vendor on many cores

8/10/15

PLASMA_[scdz]geqrt[_Tile][_Async]()

incremental QR Factorization (Communication Avoiding)

PLASMA_Set(PLASMA_HOUSEHOLDER_MODE, PLASMA_TREE_HOUSEHOLDER);



Algorithm

- the same R factor as LAPACK (absolute values)
- different set of Householder reflectors
- different Q matrix
- different Q generation / application procedure

Numerics

same as LAPACK

Performance

absolutely superior for tall matrices

8/10/15

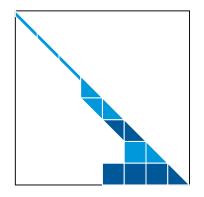


Communication Avoiding QR

Example $\mathbf{Q}_{2}^{\mathsf{T}}$ Q_1^T $\mathbf{Q}_{3}^{\mathsf{T}}$ $A = Q_1Q_2Q_3R = QR$ $\begin{array}{c} \longrightarrow \left(\begin{array}{c} R_2^{(0)} \\ QR \left(\begin{array}{c} R_3^{(0)} \end{array} \right) \end{array} \right) \xrightarrow{2} \left(\begin{array}{c} R_2^{(0)} \end{array} \right)$ 160 Theoretical Peak 140 **DGEMM Peak** 120 100 • SP-CAQR Gflop/s 80 PLASMA 60 Quad-socket, quad-core machine Intel Xeon 40 ScaLAPACK EMT64 E7340 at 2.39 GHz. 20 MKL Theoretical peak is 153.2 Gflop/s with 16 LAPACK cor8\$10/15 Matrix size 51200 by 3200

Number of Column Tiles (Width)

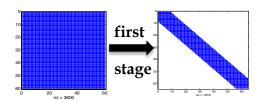


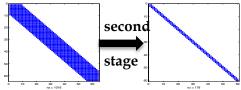


- two-stage tridiagonal reduction + QR Algorithm
- fast eigenvalues, slower eigenvectors (possibility to calculate a subset)

Numerics

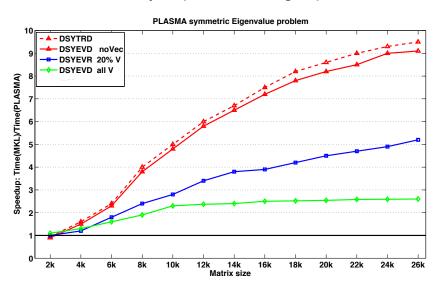
same as LAPACK



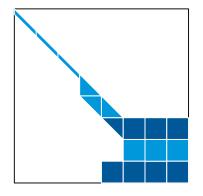


Performance

- comparable to MKL for very small problems
- absolutely superior for larger problems







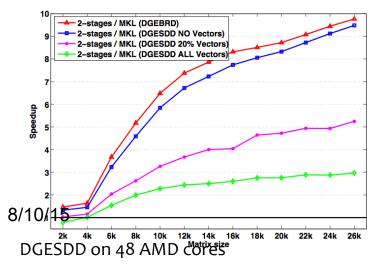
- two-stage bidiagonal reduction + QR iteration
- fast singular values, slower singular vectors (possibility of calculating a subset)

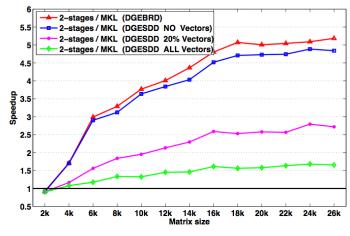
Numerics

same as LAPACK

Performance

- comparable with MKL for very small problems
- absolutely superior for larger problems

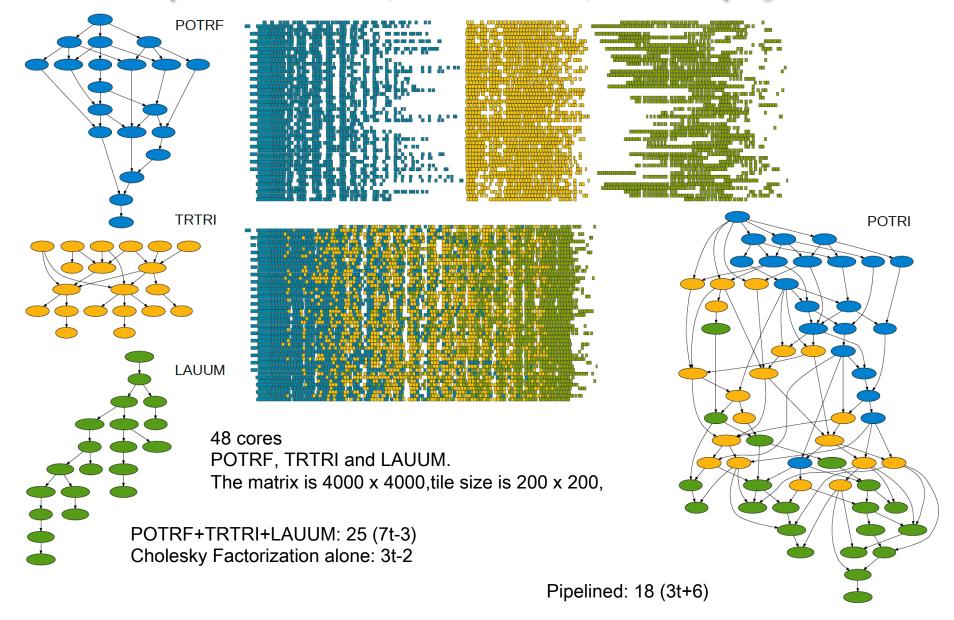




DGESDD on 16 Sandy Bridge cores



Pipelining: Cholesky Inversion 3 Steps: Factor, Invert L, Multiply L's





Mixed Precision Methods

- Mixed precision, use the lowest precision required to achieve a given accuracy outcome
 - Improves runtime, reduce power consumption, lower data movement
 - Reformulate to find correction to solution, rather than solution; Δx rather than x.

$$x_{i+1} = x_i - \frac{f(x_i)}{f'(x_i)}$$

$$x_{i+1} - x_i = -\frac{f(x_i)}{f'(x_i)}$$
44



Idea Goes Something Like This...

- Exploit 32 bit floating point as much as possible.
 - Especially for the bulk of the computation
- Correct or update the solution with selective use of 64 bit floating point to provide a refined results
- Intuitively:
 - Compute a 32 bit result,
 - Calculate a correction to 32 bit result using selected higher precision and,
 - Perform the update of the 32 bit results with the correction using high precision.



Mixed-Precision Iterative Refinement

Iterative refinement for dense systems, Ax = b, can work this way.

```
O(n^3)
LU = lu(A)
                                                                                  O(n^2)
x = L\setminus(U\setminus b)
                                                                                  O(n^2)
r = b - Ax
WHILE || r || not small enough
         z = L \setminus (U \setminus r)
                                                                                 O(n^2)
                                                                                  O(n^1)
         x = x + z
                                                                                  O(n^2)
         r = b - Ax
END
```

 Wilkinson, Moler, Stewart, & Higham provide error bound for SP fl pt results when using DP fl pt.



Mixed-Precision Iterative Refinement

Iterative refinement for dense systems, Ax = b, can work this way.

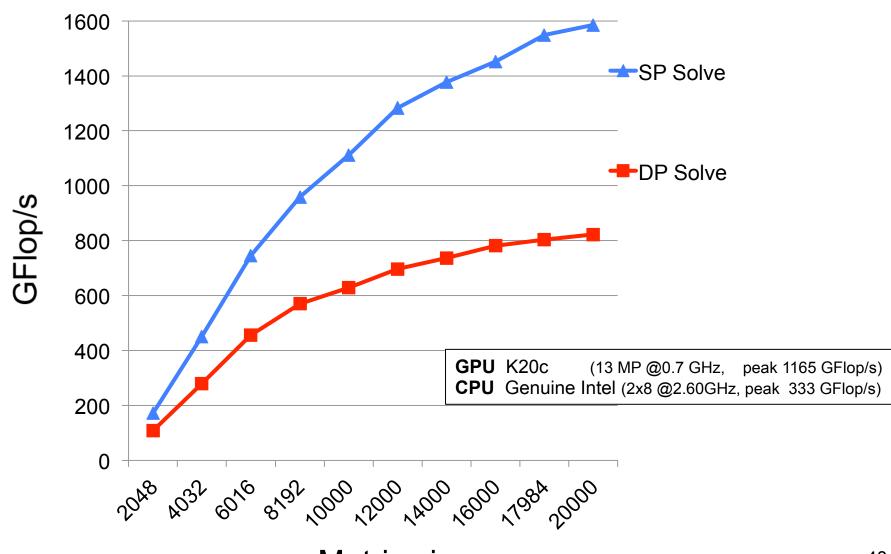
```
LU = lu(A)
                                                                     O(n^3)
                                              SINGLE
                                                                     O(n^2)
x = L\setminus(U\setminus b)
                                              SINGLE
                                                                     O(n^2)
r = b - Ax
                                              DOUBLE
WHILE || r || not small enough
       z = L \setminus (U \setminus r)
                                                                     O(n^2)
                                              SINGLE
                                                                     O(n^1)
       x = x + z
                                              DOUBLE
                                                                     O(n^2)
       r = b - Ax
                                              DOUBLE
END
```

- Wilkinson, Moler, Stewart, & Higham provide error bound for SP fl pt results when using DP fl pt.
- It can be shown that using this approach we can compute the solution to 64-bit floating point precision.
 - Requires extra storage, total is 1.5 times normal;
 - O(n³) work is done in lower precision
 - O(n²) work is done in high precision
 - Problems if the matrix is ill-conditioned in sp; O(108)



Mixed precision iterative refinement

Solving general dense linear systems using mixed precision iterative refinement

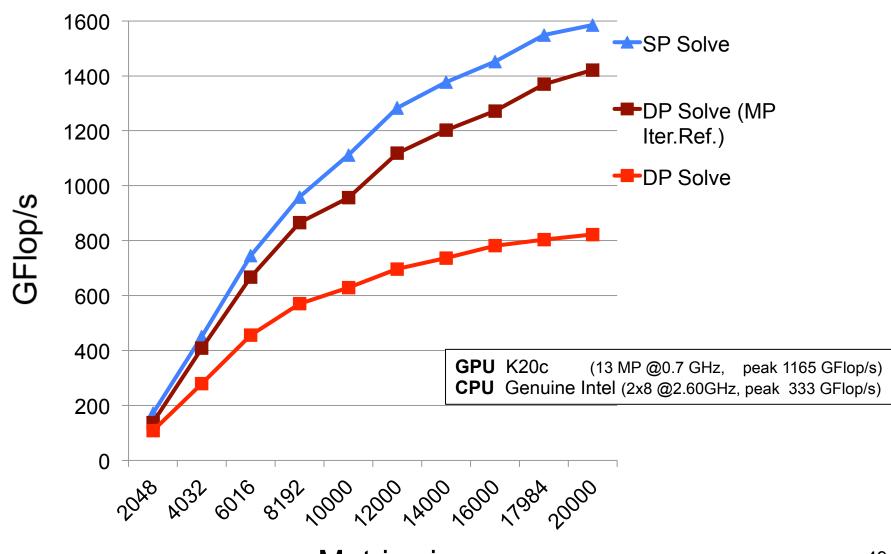


Matrix size



Mixed precision iterative refinement

Solving general dense linear systems using mixed precision iterative refinement



Matrix size



Critical Issues at Peta & Exascale for Algorithm and Software Design

- Synchronization-reducing algorithms
 - Break Fork-Join model
- Communication-reducing algorithms
 - Use methods which have lower bound on communication
- Mixed precision methods
 - 2x speed of ops and 2x speed for data movement
- Autotuning
 - Today's machines are too complicated, build "smarts" into software to adapt to the hardware
- Fault resilient algorithms
 - Implement algorithms that can recover from failures/bit flips
- Reproducibility of results
 - Today we can't guarantee this. We understand the issues, but some of our "colleagues" have a hard time with this.



Collaborators / Software / Support

- PLASMA <u>http://icl.cs.utk.edu/plasma/</u>
- MAGMA <u>http://icl.cs.utk.edu/magma/</u>
- Quark (RT for Shared Memory)
- http://icl.cs.utk.edu/quark/
- PaRSEC(Parallel Runtime Scheduling and Execution Control)
- http://icl.cs.utk.edu/parsec/



Collaborating partners
University of Tennessee, Knoxville
University of California, Berkeley
University of Colorado, Denver





